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File No.: 00322.0007.NPUS00

February 23, 2006

Examiner Debra Charles  
United States Patent and Trademark Office  
**Art Unit 3624**  
P.O. Box 1450  
Alexandria, VA 22313-1450

Re: U.S. Patent Application No. 09/536,258  
Entitled: **HEDGING EXCHANGE TRADED MUTUAL  
FUNDS OR OTHER PORTFOLIO BASKET  
PRODUCTS**  
Filed: March 27, 2000  
Inventors: Gastineau, et al.

Dear Examiner Charles:

In reviewing our file, we discovered that two of the references listed under "other documents" on the *Substitute Form PTO-1449* dated February 23, 2004, were not initialed (copy enclosed). Kindly provide an initialed copy of the PTO-1449 to indicate you considered these references. As a courtesy, we are enclosing copies of the following references, in the event they may have been misplaced:

AQ	"On Lines and Planes of Closest Fit to Systems of Points in Space," K. Pearson, <i>Philosophical Magazine and Journal of Science</i> , Vol. 2, Sixth Series, July-Dec. 1901, pp. 559-572.
AR	"Market Models: A Guide to Financial Data Analysis," C. Alexander, Wileys, 2001, pp. 143-178

Please contact our office if you have questions regarding the above.

Respectfully,

HOWREY LLP

  
Michael J. Stimson, Reg. No. 45,429

MJS:jmg  
Enclosures

COPY

Sheet 1 of 1

FEB 27 2006

Substitute Form PTO-1449  
(Modified)U.S. Department of Commerce  
Patent and Trademark OfficeAttorney's Docket No.  
11657-003001Application No.  
09/536,258Information Disclosure Statement  
by Applicant

(Use several sheets if necessary)

Applicant  
Gary L. Gastineau, et alFiling Date  
March 27, 2000

Group Art Unit

## U.S. Patent Documents

Examiner Initial	Desig. ID	Document Number	Publication Date	Patentee	Class	Subclass	Filing Date If Appropriate
	AA						
	AB						
	AC						
	AD						
	AE						
	AF						
	AG						
	AH						
	AI						
	AJ						
	AK						

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GROUP 3600

## Foreign Patent Documents or Published Foreign Patent Applications

Examiner Initial	Desig. ID	Document Number	Publication Date	Country or Patent Office	Class	Subclass	Translation	
							Yes	No
	AL							
	AM							
	AN							
	AO							
	AP							

## Other Documents (include Author, Title, Date, and Place of Publication)

Examiner Initial	Desig. ID	Document
	AQ	"On Lines and Planes of Closest Fit to Systems of Points in Space", K. Pearson, <i>Philosophical Magazine and Journal of Science</i> , Vol. 2, Sixth Series, July-Dec. 1901, pp. 559-572.
	AR	"Market Models: A Guide to Financial Data Analysis", C. Alexander, Wileys, 2001, pp. 143-178.
	AS	
	AT	

Examiner Signature

Date Considered

EXAMINER: Initials citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

Substitute Disclosure Form (PTO-1449)